

CIBC Mellon Trust Company
Basel III Leverage Ratio

						Q3 2018	Q4 2018	Q1 2019	Q2 2019	Q3 2019
Modified Leverage Ratio Disclosure Template										
On Balance Sheet Exposures										
1	On-balance sheet items (excluding derivatives, SFTs and grandfathered securitization exposures but including collateral)		13,755,810	14,135,941	11,087,067	12,296,606	11,197,266			
2	Gross-up for derivatives collateral provided where deducted from balance sheet assets pursuant to the operative accounting framework (IFRS)		-	-	-	-	-			
3	(Deductions of receivable assets for cash variation margin provided in derivatives transactions)		-	-	-	-	-			
4	(Asset amounts deducted in determining Tier 1 capital)		-	-	-	-	-			
5	Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 to 4)		13,755,810	14,135,941	11,094,006	12,296,606	11,197,266			
Derivative Exposures										
6	Replacement cost associated with all derivative transactions		-	-	-	-	-			
7	Add-on amounts for potential future exposure associated with all derivative transactions		-	-	-	-	-			
8	(Exempted central counterparty-leg of client cleared trade exposures)		-	-	-	-	-			
9	Adjusted effective notional amount of written credit derivatives		-	-	-	-	-			
10	(Adjusted effective notional offsets and add-on deductions for written credit derivatives)		-	-	-	-	-			
11	Total derivative exposures (sum of lines 6 to 10)		-	-	-	-	-			
Securities financing transaction exposures										
12	Gross SFT assets recognised for accounting purposes (with no recognition of netting), after adjusting for sale accounting transactions		2,005,437	2,046,034	2,039,221	2,119,362	2,134,630			
13	(Netted amounts of cash payables and cash receivables of gross SFT assets)		-	-	-	-	-			
14	Counterparty credit risk (CCR) exposure for SFTs		384	285	6,939	3,828	11,471			
15	Agent transaction exposures		-	-	-	-	-			
16	Total securities financing transaction exposures (sum of lines 12 to 15)		2,005,821	2,046,319	2,046,160	2,123,190	2,146,101			
Other off-balance sheet exposures										
17	Off-balance sheet exposure at gross notional amount		-	-	-	-	-			
18	(Adjustments for conversion to credit equivalent amounts)		-	-	-	-	-			
19	Off-balance sheet items (sum of lines 17 and 18)		-	-	-	-	-			
Capital and Total Exposures										
20	Tier 1 capital		726,676	738,082	793,156	827,167	856,486			
21	Total Exposures (sum of lines 5, 11, 16 and 19)		15,761,631	16,182,260	13,140,166	14,419,796	13,343,367			
Leverage Ratios										
22	Basel III leverage ratio		4.61%	4.56%	6.04%	5.74%	6.42%			